LIST OF DELIVERABLE GILTS

ULTRA LONG GILT CONTRACT (4% COUPON) - PRICE FACTORS AND ACCRUED INTEREST

DELIVERY MONTH: SEPTEMBER 2020

GILT ISIN* CODE	COUPON PERCENT	REDEMPTION DATE	PRICE FACTOR	DAILY ACCRUED	INITIAL ACCRUED	SEPTEMBER 2020 DELIVERY DAYS
GB00BFWFPP71	1.75%	22/01/2049	0.6202231	4.755435	190.217391	1234--78901--45678--12345--890
GB00BMBL1F74	0.625%	22/10/2050	0.4119931	1.707650	140.027322	1234--78901--45678--12345--890
GB00BD0XH204	1.75%	22/07/2057	0.5679897	4.755435	190.217391	1234--78901--45678--12345--890
GB00BJLR0J16	1.625%	22/10/2054	0.5598352	4.439891	581.625683	1234--78901--45678--12345--890
GB00B06YGN05	4.25%	07/12/2055	1.0469840	11.612022	987.021858	1234--78901--45678--12345--890
GB00B6RNH572	3.75%	22/07/2052	0.9551440	10.190217	407.608696	1234--78901--45678--12345--890
GB00B39R3707	4.25%	07/12/2049	1.0428361	11.612022	987.021858	1234--78901--45678--12345--890

Key: *International Securities Identification Number

Price Factor: price factor expressed as a fraction of par.

Daily Accrued: accrued interest per day on £100,000 face value.

Initial Accrued: accrued interest on £100,000 face value as of the last day of the month prior to the delivery month.

Delivery Days: - = non business day.

Invoicing Amount: (1000 x EDSP x Price Factor) + Initial Accrued + (Daily Accrued x Delivery Day in Month)

Gilts issued subsequent to publication of the Initial list and until ten business days prior to the First Notice Day that meet the contract standard will potentially be included in the final List of Deliverable Gilts.